

Title: SYSTEMS AND METHODS TO FACILITATE ANALYSIS OF A
COMMERCIAL MORTGAGE BACKED SECURITY PORTFOLIO
BASED ON A CONTRIBUTION OF AN ADDITIONAL MORTGAGE
LOAN

ABSTRACT OF THE DISCLOSURE

Systems and methods are provided to facilitate an analysis of a commercial mortgage backed security portfolio. According to one embodiment, base information associated with the portfolio is determined. Information associated with an additional mortgage loan to be added to the portfolio is then determined, and a loan spread is calculated for the additional mortgage loan in accordance with a contribution of the additional mortgage loan to the portfolio. For example, a real time pricing server may calculate the loan spread based on a desired profitability associated with the additional mortgage loan.